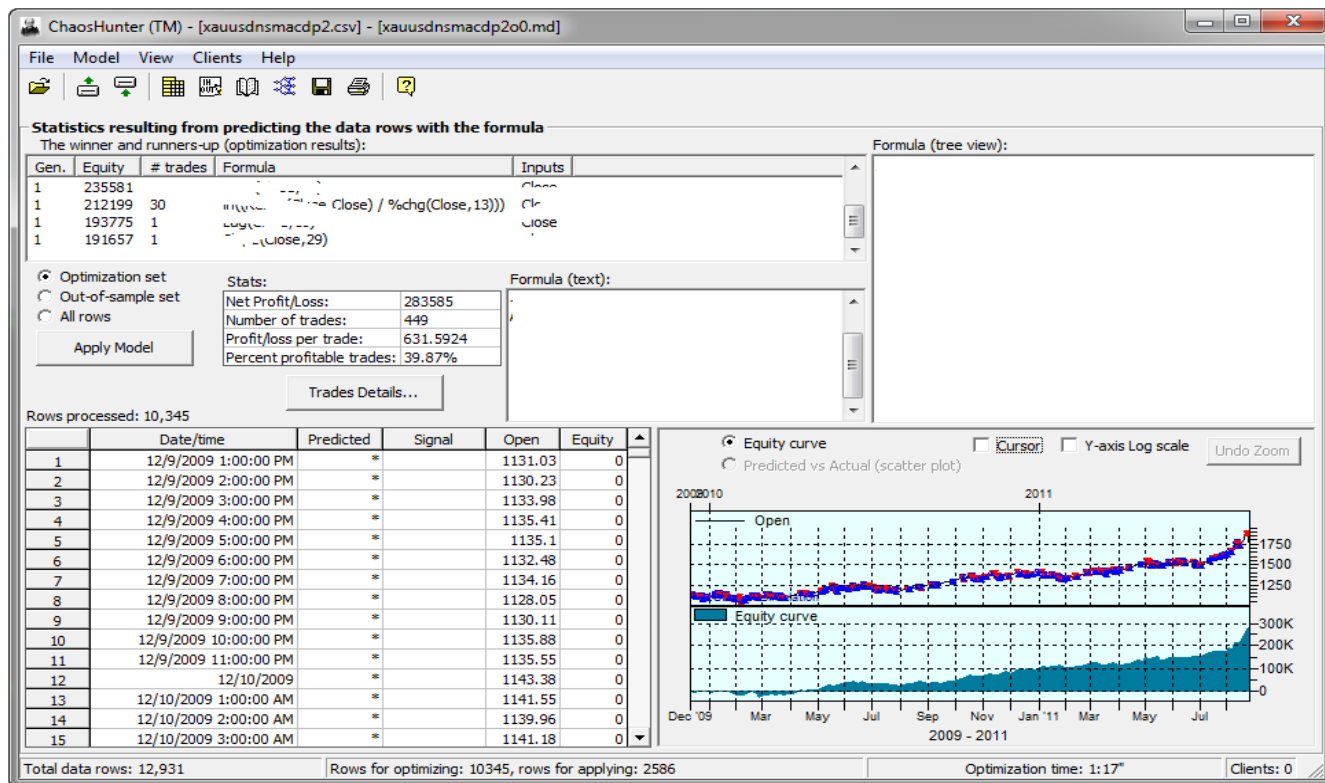


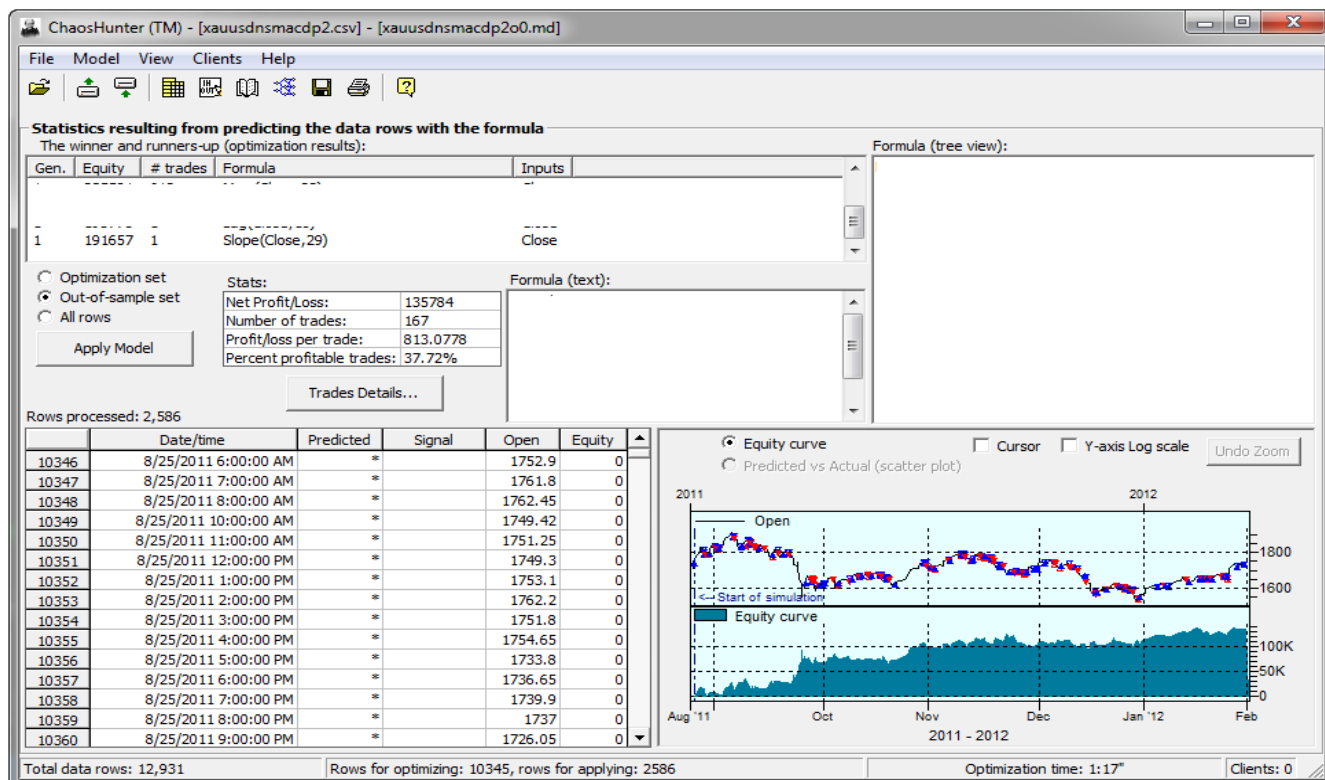
Implement Chaos Hunter Model

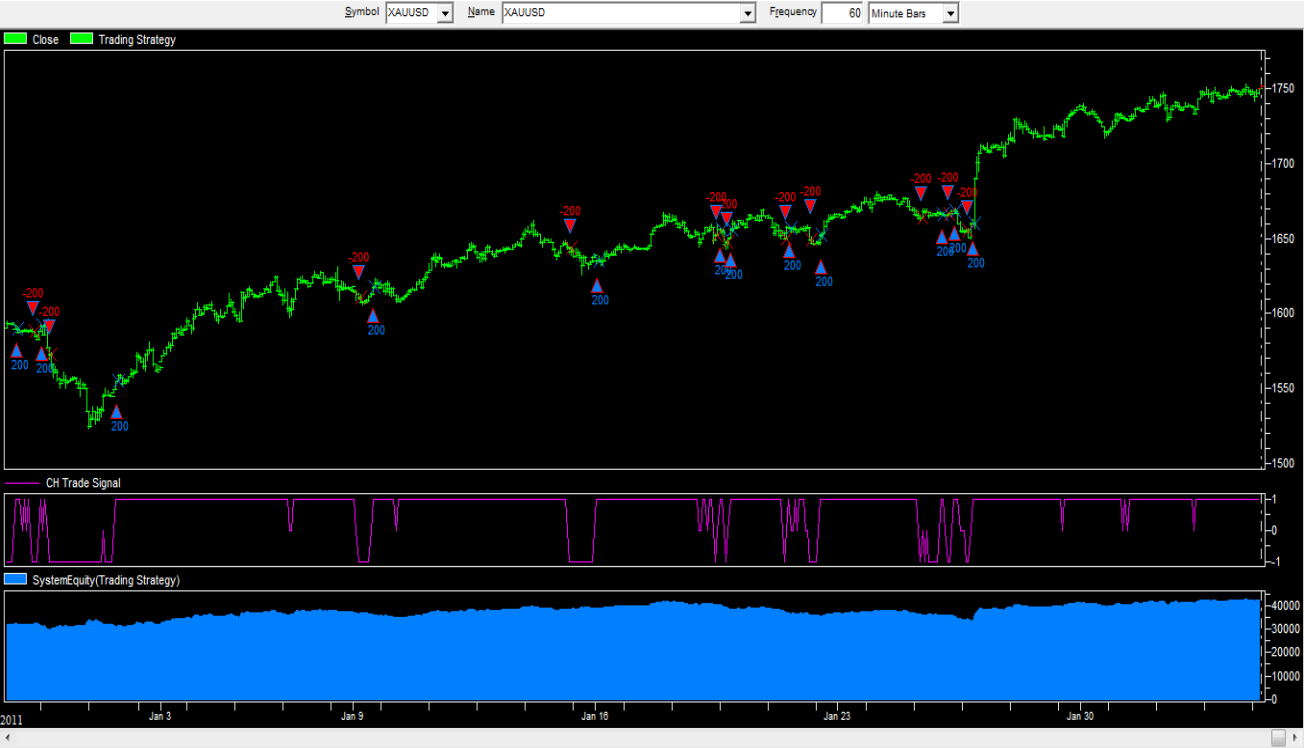
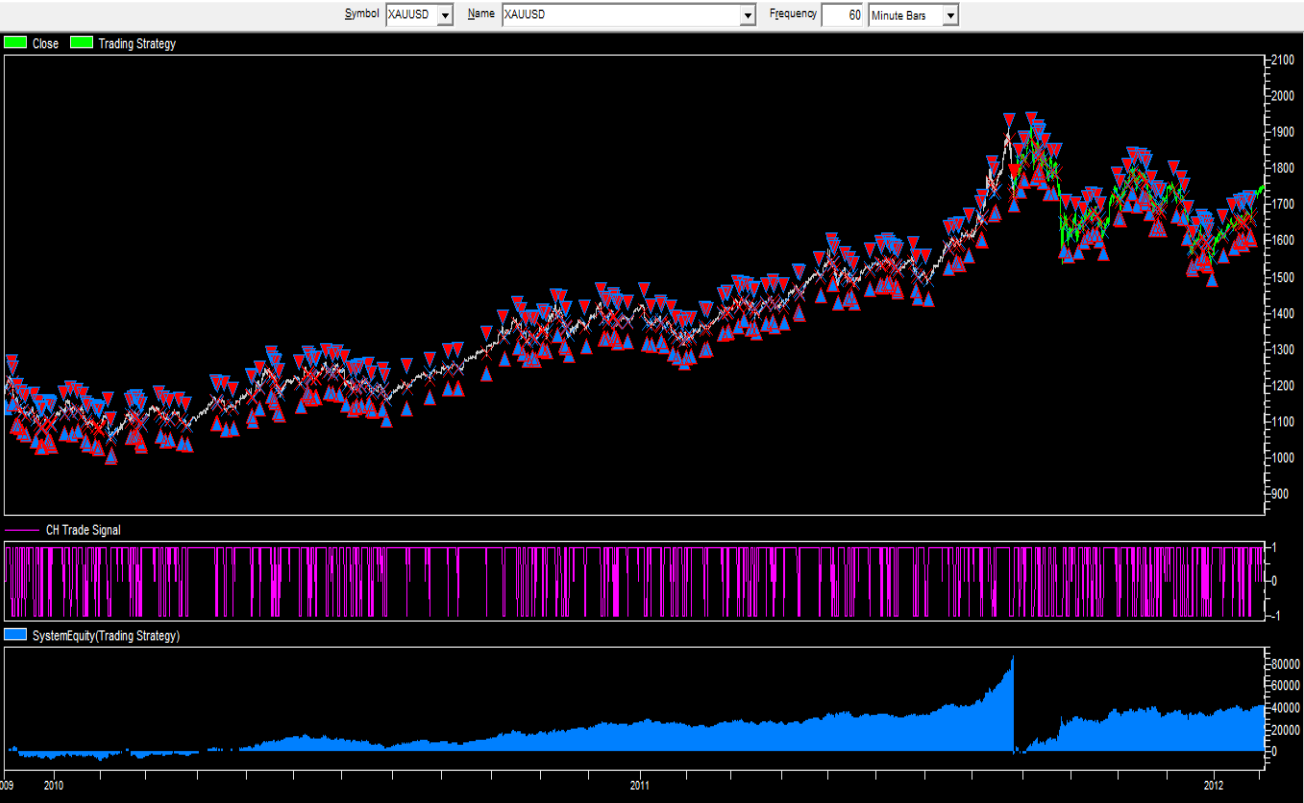
©Arrayex, 2012

CH Training



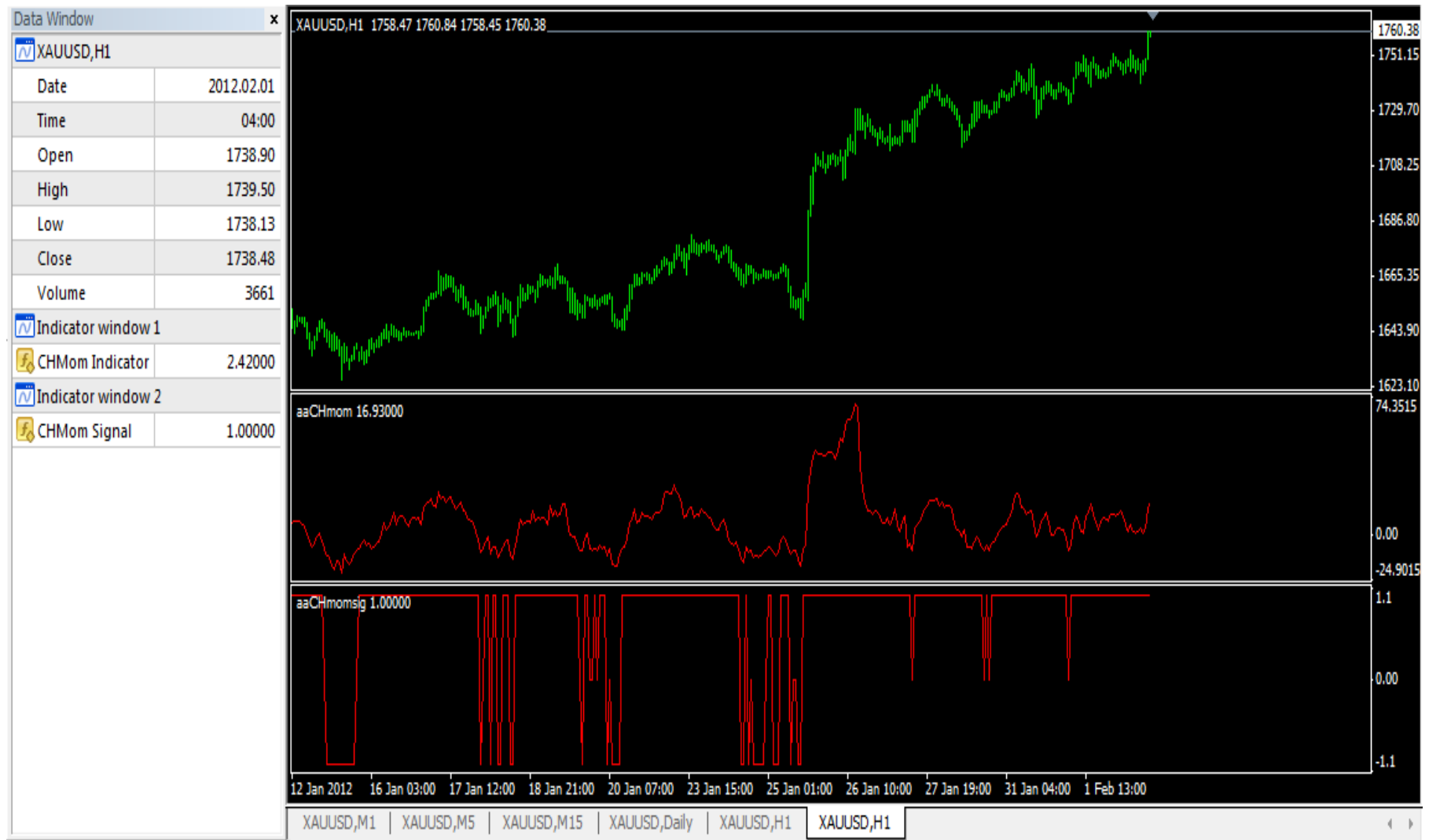
CH OOS





Trade 100 Unit (1 lot)
Spread 50 pips= 0.5 point= \$ 50.00
Commissio 0
Swap 0
Leverage 100
1 point= \$ 100.00

Implement CH Equation on MT4



TRADING STRATEGY

Forex Chart #1.cht
XAUUSD (XAUUSD)
Trading

2/2/2012 23:21

STATISTICS

Performance Statistic	All Trades	Long Only	Short Only
Start Date	8/26/2011		
End Date	2/3/2012 3:00		
Beginning Price	1,735.45		
Ending Price	1,750.12		
Change in Price	14.67004		
Percent Change in Price	0.80%		
Annual Percent Change in Price	1.90%		
Return on Trades	42.70%	22.10%	20.60%
Annual Return on Trades	96.80%	50.00%	46.70%
Return on Account	41.70%	21.60%	20.20%
Annual Return on Account	94.50%	48.80%	45.90%
Net Profit	\$42,738.05	\$22,097.03	\$20,641.04
Gross Profit	\$108,001.10	\$59,367.03	\$48,634.04
Gross Loss	\$65,263.00	\$37,270.00	\$27,993.01
Ratio Gross Profit/Loss	1.65	1.59	1.74
Percent Profitable Trades	39.10%	40.00%	38.20%
Number Trades	110	55	55
Number Winning Trades	43	22	21
Number Losing Trades	67	33	34
Largest Winning Trade Profit	\$13,480.00	\$8,953.00	\$13,480.00
Largest Losing Trade Loss	\$3,841.99	\$3,841.99	\$2,434.00
Average Trade Profit	\$388.53	\$401.76	\$375.29
Average Winning Trade Profit	\$2,511.65	\$2,698.50	\$2,315.91
Average Losing Trade Loss	\$974.07	\$1,129.39	\$823.32
Ratio Avg Win/Avg Loss	2.58	2.39	2.81
Maximum Consecutive Winners	5	3	4
Maximum Consecutive Losers	8	5	7
Average Trade Span	25 bars	33 bars	16 bars
Average Winning Trade Span	44 bars	60 bars	27 bars
Average Losing Trade Span	12 bars	16 bars	9 bars
Longest Trade Span	143 bars	143 bars	76 bars
Longest Winning Trade Span	143 bars	143 bars	76 bars
Longest Losing Trade Span	48 bars	48 bars	23 bars
Largest Units Traded	100	100	100
Largest Winning Units Traded	100	100	100
Largest Losing Units Traded	100	100	100
Average Units Traded	100	100	100
Average Winning Units Traded	100	100	100
Average Losing Units Traded	100	100	100
Commissions Paid	\$11,000.00	\$5,500.00	\$5,500.00
Maximum Drawdown	\$11,294.00	\$14,709.00	\$6,054.99
Maximum Open Trade Drawdown	\$4,484.00	\$4,484.00	\$3,235.00
Required Account Size	\$102,484.00	\$102,484.00	\$101,981.00

TRADING STRATEGY

Forex Chart #1.cht
XAUUSD (XAUUSD)
Optimization

2/2/2012 23:20

STATISTICS

Performance Statistic	All Trades	Long Only	Short Only
Start Date	12/1/2009 3:00		
End Date	8/25/2011 23:00		
Beginning Price	1,171.91		
Ending Price	1,711.30		
Change in Price	539.39		
Percent Change in Price	46.00%		
Annual Percent Change in Price	26.50%		
Return on Trades	85.30%	69.30%	16.10%
Annual Return on Trades	49.20%	39.90%	9.30%
Return on Account	78.60%	63.80%	14.90%
Annual Return on Account	45.30%	36.80%	8.60%
Net Profit	\$85,366.08	\$69,289.03	\$16,077.04
Gross Profit	\$208,907.00	\$147,205.00	\$61,701.98
Gross Loss	\$123,540.90	\$77,915.95	\$45,624.95
Ratio Gross Profit/Loss	1.69	1.89	1.35
Percent Profitable Trades	40.30%	41.30%	39.40%
Number Trades	310	155	155
Number Winning Trades	125	64	61
Number Losing Trades	183	90	93
Largest Winning Trade Profit	\$14,830.00	\$13,827.00	\$14,830.00
Largest Losing Trade Loss	\$2,770.00	\$2,770.00	\$2,052.00
Average Trade Profit	\$275.37	\$447.03	\$103.72
Average Winning Trade Profit	\$1,671.26	\$2,300.08	\$1,011.51
Average Losing Trade Loss	\$675.09	\$865.73	\$490.59
Ratio Avg Win/Avg Loss	2.48	2.66	2.06
Maximum Consecutive Winners	8	7	4
Maximum Consecutive Losers	10	10	7
Average Trade Span	35 bars	57 bars	12 bars
Average Winning Trade Span	64 bars	106 bars	19 bars
Average Losing Trade Span	15 bars	23 bars	8 bars
Longest Trade Span	290 bars	290 bars	46 bars
Longest Winning Trade Span	290 bars	290 bars	46 bars
Longest Losing Trade Span	100 bars	100 bars	23 bars
Largest Units Traded	100	100	100
Largest Winning Units Traded	100	100	100
Largest Losing Units Traded	100	100	100
Average Units Traded	100	100	100
Average Winning Units Traded	100	100	100
Average Losing Units Traded	100	100	100
Commissions Paid	\$31,000.00	\$15,500.00	\$15,500.00
Maximum Drawdown	\$11,987.99	\$11,619.98	\$9,016.94
Maximum Open Trade Drawdown	\$3,010.00	\$3,010.00	\$2,085.00
Required Account Size	\$108,610.00	\$108,610.00	\$107,902.00

TRADING STRATEGY

Forex Chart #1.cht
XAUUSD (XAUUSD)
Trading (Out Of Sample Data)
2/2/2012 23:12

TRADE BY TRADE

Date	Signal	Units	Fill Date	Price	Commissio	%Return	Profit/Loss	Cum %Ret	Cum Profit/Loss
8/26/2011	Short Entry	100	8/26/2011 1:00	\$1,735.56	\$50.00				
8/26/2011 5:00	Short Exit	100	8/26/2011 6:00	\$1,758.90	\$50.00	-2.43%	(\$2,434.00)	-2.43%	(\$2,434.00)
8/26/2011 5:00	Long Entry	100	8/26/2011 6:00	\$1,758.90	\$50.00				
8/30/2011 4:00	Long Exit	100	8/30/2011 5:00	\$1,789.79	\$50.00	2.99%	\$2,989.00	0.55%	\$555.00
8/30/2011 4:00	Short Entry	100	8/30/2011 5:00	\$1,789.79	\$50.00				
8/30/2011 23:00	Short Exit	100	8/31/2011 0:00	\$1,812.90	\$50.00	-2.41%	(\$2,411.00)	-1.86%	(\$1,855.99)
8/30/2011 23:00	Long Entry	100	8/31/2011 0:00	\$1,812.90	\$50.00				
9/1/2011 6:00	Long Exit	100	9/1/2011 7:00	\$1,822.75	\$50.00	0.88%	\$885.00	-0.97%	(\$971.00)
9/1/2011 6:00	Short Entry	100	9/1/2011 7:00	\$1,822.75	\$50.00				
9/1/2011 10:00	Short Exit	100	9/1/2011 11:00	\$1,827.00	\$50.00	-0.52%	(\$525.00)	-1.50%	(\$1,496.00)
9/1/2011 10:00	Long Entry	100	9/1/2011 11:00	\$1,827.00	\$50.00				
9/1/2011 16:00	Long Exit	100	9/1/2011 17:00	\$1,823.65	\$50.00	-0.43%	(\$435.00)	-1.93%	(\$1,930.99)
9/1/2011 16:00	Short Entry	100	9/1/2011 17:00	\$1,823.65	\$50.00				
9/2/2011 0:00	Short Exit	100	9/2/2011 1:00	\$1,824.50	\$50.00	-0.18%	(\$185.00)	-2.11%	(\$2,115.99)
9/2/2011 0:00	Long Entry	100	9/2/2011 1:00	\$1,824.50	\$50.00				
9/7/2011	Long Exit	100	9/7/2011 5:00	\$1,878.10	\$50.00	5.26%	\$5,260.00	3.14%	\$3,144.01
9/7/2011	Short Entry	100	9/7/2011 5:00	\$1,878.10	\$50.00				
9/8/2011 16:00	Short Exit	100	9/8/2011 17:00	\$1,831.70	\$50.00	4.54%	\$4,540.00	7.68%	\$7,684.01
9/8/2011 16:00	Long Entry	100	9/8/2011 17:00	\$1,831.70	\$50.00				
9/9/2011 23:00	Long Exit	100	9/10/2011 0:00	\$1,827.80	\$50.00	-0.49%	(\$489.99)	7.19%	\$7,194.02
9/9/2011 23:00	Short Entry	100	9/10/2011 0:00	\$1,827.80	\$50.00				
9/10/2011 2:00	Short Exit	100	9/10/2011 3:00	\$1,847.90	\$50.00	-2.11%	(\$2,110.00)	5.08%	\$5,084.02
9/10/2011 2:00	Long Entry	100	9/10/2011 3:00	\$1,847.90	\$50.00				
9/10/2011 5:00	Long Exit	100	9/10/2011 6:00	\$1,860.40	\$50.00	1.15%	\$1,150.00	6.23%	\$6,234.02
9/10/2011 5:00	Short Entry	100	9/10/2011 6:00	\$1,860.40	\$50.00				
9/12/2011	Short Exit	100	9/12/2011 11:00	\$1,854.60	\$50.00	0.48%	\$480.00	6.71%	\$6,714.03
9/12/2011	Long Entry	100	9/12/2011 11:00	\$1,854.60	\$50.00				
9/12/2011 13:00	Long Exit	100	9/12/2011 14:00	\$1,850.05	\$50.00	-0.55%	(\$554.99)	6.16%	\$6,159.03
9/12/2011 13:00	Short Entry	100	9/12/2011 14:00	\$1,850.05	\$50.00				
9/12/2011 21:00	Short Exit	100	9/12/2011 22:00	\$1,843.94	\$50.00	0.51%	\$511.01	6.67%	\$6,670.04
9/12/2011 21:00	Long Entry	100	9/12/2011 22:00	\$1,843.94	\$50.00				
9/13/2011 0:00	Long Exit	100	9/13/2011 1:00	\$1,837.30	\$50.00	-0.76%	(\$763.99)	5.90%	\$5,906.06
9/13/2011 0:00	Short Entry	100	9/13/2011 1:00	\$1,837.30	\$50.00				
9/14/2011 1:00	Short Exit	100	9/14/2011 2:00	\$1,824.05	\$50.00	1.22%	\$1,225.00	7.13%	\$7,131.06
9/14/2011 1:00	Long Entry	100	9/14/2011 2:00	\$1,824.05	\$50.00				
9/15/2011 4:00	Long Exit	100	9/15/2011 5:00	\$1,815.85	\$50.00	-0.92%	(\$920.01)	6.21%	\$6,211.05
9/15/2011 4:00	Short Entry	100	9/15/2011 5:00	\$1,815.85	\$50.00				
9/16/2011 23:00	Short Exit	100	9/17/2011 0:00	\$1,784.87	\$50.00	3.00%	\$2,998.00	9.20%	\$9,209.05
9/16/2011 23:00	Long Entry	100	9/17/2011 0:00	\$1,784.87	\$50.00				
9/20/2011 2:00	Long Exit	100	9/20/2011 3:00	\$1,789.95	\$50.00	0.41%	\$408.00	9.61%	\$9,617.04
9/20/2011 2:00	Short Entry	100	9/20/2011 3:00	\$1,789.95	\$50.00				
9/21/2011 0:00	Short Exit	100	9/21/2011 1:00	\$1,789.15	\$50.00	-0.02%	(\$20.01)	9.59%	\$9,597.03
9/21/2011 0:00	Long Entry	100	9/21/2011 1:00	\$1,789.15	\$50.00				
9/22/2011 7:00	Long Exit	100	9/22/2011 8:00	\$1,783.05	\$50.00	-0.71%	(\$710.00)	8.88%	\$8,887.04
9/22/2011 7:00	Short Entry	100	9/22/2011 8:00	\$1,783.05	\$50.00				
9/27/2011 14:00	Short Exit	100	9/27/2011 15:00	\$1,647.25	\$50.00	13.47%	\$13,480.00	22.36%	\$22,367.04
9/27/2011 14:00	Long Entry	100	9/27/2011 15:00	\$1,647.25	\$50.00				
9/28/2011 18:00	Long Exit	100	9/28/2011 19:00	\$1,651.30	\$50.00	0.30%	\$305.00	22.66%	\$22,672.04
9/28/2011 18:00	Short Entry	100	9/28/2011 19:00	\$1,651.30	\$50.00				

9/30/2011 4:00 Short Exit	100	9/30/2011 5:00	\$1,615.34	\$50.00	3.49%	\$3,496.01	26.15%	\$26,168.05
9/30/2011 4:00 Long Entry	100	9/30/2011 5:00	\$1,615.34	\$50.00				
10/5/2011 2:00 Long Exit	100	10/5/2011 3:00	\$1,640.05	\$50.00	2.37%	\$2,371.01	28.52%	\$28,539.06
10/5/2011 2:00 Short Entry	100	10/5/2011 3:00	\$1,640.05	\$50.00				
10/6/2011 4:00 Short Exit	100	10/6/2011 5:00	\$1,638.05	\$50.00	0.10%	\$100.00	28.62%	\$28,639.06
10/6/2011 4:00 Long Entry	100	10/6/2011 5:00	\$1,638.05	\$50.00				
10/8/2011 5:00 Long Exit	100	10/8/2011 6:00	\$1,634.45	\$50.00	-0.46%	(\$460.01)	28.16%	\$28,179.05
10/8/2011 5:00 Short Entry	100	10/8/2011 6:00	\$1,634.45	\$50.00				
10/10/2011 18:00 Short Exit	100	10/10/2011 19:00	\$1,651.15	\$50.00	-1.77%	(\$1,770.01)	26.40%	\$26,409.04
10/10/2011 18:00 Long Entry	100	10/10/2011 19:00	\$1,651.15	\$50.00				
10/12/2011 5:00 Long Exit	100	10/12/2011 6:00	\$1,661.70	\$50.00	0.95%	\$954.99	27.35%	\$27,364.03
10/12/2011 5:00 Short Entry	100	10/12/2011 6:00	\$1,661.70	\$50.00				
10/12/2011 17:00 Short Exit	100	10/12/2011 18:00	\$1,666.60	\$50.00	-0.59%	(\$590.00)	26.76%	\$26,774.03
10/12/2011 17:00 Long Entry	100	10/12/2011 18:00	\$1,666.60	\$50.00				
10/13/2011 21:00 Long Exit	100	10/13/2011 22:00	\$1,671.90	\$50.00	0.43%	\$430.00	27.19%	\$27,204.04
10/13/2011 21:00 Short Entry	100	10/13/2011 22:00	\$1,671.90	\$50.00				
10/14/2011 19:00 Short Exit	100	10/14/2011 20:00	\$1,676.85	\$50.00	-0.59%	(\$595.00)	26.60%	\$26,609.04
10/14/2011 19:00 Long Entry	100	10/14/2011 20:00	\$1,676.85	\$50.00				
10/18/2011 7:00 Long Exit	100	10/18/2011 8:00	\$1,671.04	\$50.00	-0.68%	(\$680.99)	25.92%	\$25,928.04
10/18/2011 7:00 Short Entry	100	10/18/2011 8:00	\$1,671.04	\$50.00				
10/18/2011 11:00 Short Exit	100	10/18/2011 12:00	\$1,674.05	\$50.00	-0.40%	(\$401.00)	25.51%	\$25,527.04
10/18/2011 11:00 Long Entry	100	10/18/2011 12:00	\$1,674.05	\$50.00				
10/18/2011 17:00 Long Exit	100	10/18/2011 18:00	\$1,670.91	\$50.00	-0.41%	(\$414.00)	25.10%	\$25,113.04
10/18/2011 17:00 Short Entry	100	10/18/2011 18:00	\$1,670.91	\$50.00				
10/19/2011 17:00 Short Exit	100	10/19/2011 18:00	\$1,659.65	\$50.00	1.03%	\$1,026.00	26.13%	\$26,139.04
10/19/2011 17:00 Long Entry	100	10/19/2011 18:00	\$1,659.65	\$50.00				
10/20/2011 5:00 Long Exit	100	10/20/2011 6:00	\$1,646.05	\$50.00	-1.46%	(\$1,460.00)	24.67%	\$24,679.04
10/20/2011 5:00 Short Entry	100	10/20/2011 6:00	\$1,646.05	\$50.00				
10/21/2011 13:00 Short Exit	100	10/21/2011 14:00	\$1,624.56	\$50.00	2.05%	\$2,049.00	26.71%	\$26,728.04
10/21/2011 13:00 Long Entry	100	10/21/2011 14:00	\$1,624.56	\$50.00				
10/31/2011 14:00 Long Exit	100	10/31/2011 15:00	\$1,713.53	\$50.00	8.79%	\$8,797.00	35.51%	\$35,525.04
10/31/2011 14:00 Short Entry	100	10/31/2011 15:00	\$1,713.53	\$50.00				
11/1/2011 13:00 Short Exit	100	11/1/2011 14:00	\$1,722.18	\$50.00	-0.96%	(\$965.00)	34.54%	\$34,560.04
11/1/2011 13:00 Long Entry	100	11/1/2011 14:00	\$1,722.18	\$50.00				
11/1/2011 21:00 Long Exit	100	11/1/2011 22:00	\$1,707.56	\$50.00	-1.56%	(\$1,562.00)	32.98%	\$32,998.04
11/1/2011 21:00 Short Entry	100	11/1/2011 22:00	\$1,707.56	\$50.00				
11/2/2011 6:00 Short Exit	100	11/2/2011 7:00	\$1,717.60	\$50.00	-1.10%	(\$1,103.99)	31.88%	\$31,894.04
11/2/2011 6:00 Long Entry	100	11/2/2011 7:00	\$1,717.60	\$50.00				
11/5/2011 2:00 Long Exit	100	11/5/2011 3:00	\$1,751.26	\$50.00	3.26%	\$3,266.00	35.14%	\$35,160.05
11/5/2011 2:00 Short Entry	100	11/5/2011 3:00	\$1,751.26	\$50.00				
11/5/2011 6:00 Short Exit	100	11/5/2011 7:00	\$1,755.64	\$50.00	-0.54%	(\$538.00)	34.60%	\$34,622.05
11/5/2011 6:00 Long Entry	100	11/5/2011 7:00	\$1,755.64	\$50.00				
11/9/2011 9:00 Long Exit	100	11/9/2011 10:00	\$1,783.48	\$50.00	2.68%	\$2,684.00	37.29%	\$37,306.04
11/9/2011 9:00 Short Entry	100	11/9/2011 10:00	\$1,783.48	\$50.00				
11/9/2011 12:00 Short Exit	100	11/9/2011	\$1,789.27	\$50.00	-0.68%	(\$679.00)	36.61%	\$36,627.04
11/9/2011 12:00 Long Entry	100	11/9/2011	\$1,789.27	\$50.00				
11/10/2011 9:00 Long Exit	100	11/10/2011 10:00	\$1,768.37	\$50.00	-2.19%	(\$2,190.00)	34.42%	\$34,437.04
11/10/2011 9:00 Short Entry	100	11/10/2011 10:00	\$1,768.37	\$50.00				
11/11/2011 13:00 Short Exit	100	11/11/2011 14:00	\$1,754.08	\$50.00	1.33%	\$1,329.00	35.75%	\$35,766.04
11/11/2011 13:00 Long Entry	100	11/11/2011 14:00	\$1,754.08	\$50.00				
11/15/2011 6:00 Long Exit	100	11/15/2011 7:00	\$1,776.53	\$50.00	2.14%	\$2,145.01	37.89%	\$37,911.05
11/15/2011 6:00 Short Entry	100	11/15/2011 7:00	\$1,776.53	\$50.00				
11/16/2011 4:00 Short Exit	100	11/16/2011 5:00	\$1,777.99	\$50.00	-0.25%	(\$246.00)	37.65%	\$37,665.05
11/16/2011 4:00 Long Entry	100	11/16/2011 5:00	\$1,777.99	\$50.00				
11/17/2011 2:00 Long Exit	100	11/17/2011 3:00	\$1,768.91	\$50.00	-1.01%	(\$1,008.00)	36.64%	\$36,657.05
11/17/2011 2:00 Short Entry	100	11/17/2011 3:00	\$1,768.91	\$50.00				
11/17/2011 8:00 Short Exit	100	11/17/2011 9:00	\$1,772.46	\$50.00	-0.45%	(\$454.99)	36.18%	\$36,202.06
11/17/2011 8:00 Long Entry	100	11/17/2011 9:00	\$1,772.46	\$50.00				
11/17/2011 10:00 Long Exit	100	11/17/2011 12:00	\$1,763.72	\$50.00	-0.97%	(\$974.00)	35.21%	\$35,228.06
11/17/2011 10:00 Short Entry	100	11/17/2011 12:00	\$1,763.72	\$50.00				

11/17/2011 15:00 Short Exit	100	11/17/2011 16:00	\$1,759.43	\$50.00	0.33%	\$328.99	35.54%	\$35,557.05
11/17/2011 15:00 Long Entry	100	11/17/2011 16:00	\$1,759.43	\$50.00				
11/17/2011 20:00 Long Exit	100	11/17/2011 21:00	\$1,764.11	\$50.00	0.37%	\$367.99	35.91%	\$35,925.05
11/17/2011 20:00 Short Entry	100	11/17/2011 21:00	\$1,764.11	\$50.00				
11/19/2011 1:00 Short Exit	100	11/19/2011 2:00	\$1,732.80	\$50.00	3.03%	\$3,030.99	38.94%	\$38,956.04
11/19/2011 1:00 Long Entry	100	11/19/2011 2:00	\$1,732.80	\$50.00				
11/21/2011 21:00 Long Exit	100	11/21/2011 22:00	\$1,714.56	\$50.00	-1.92%	(\$1,924.00)	37.01%	\$37,032.04
11/21/2011 21:00 Short Entry	100	11/21/2011 22:00	\$1,714.56	\$50.00				
11/23/2011 2:00 Short Exit	100	11/23/2011 3:00	\$1,689.91	\$50.00	2.36%	\$2,365.00	39.38%	\$39,397.04
11/23/2011 2:00 Long Entry	100	11/23/2011 3:00	\$1,689.91	\$50.00				
11/24/2011 4:00 Long Exit	100	11/24/2011 5:00	\$1,680.37	\$50.00	-1.05%	(\$1,054.00)	38.32%	\$38,343.04
11/24/2011 4:00 Short Entry	100	11/24/2011 5:00	\$1,680.37	\$50.00				
11/24/2011 8:00 Short Exit	100	11/24/2011 9:00	\$1,692.50	\$50.00	-1.31%	(\$1,313.00)	37.01%	\$37,030.04
11/24/2011 8:00 Long Entry	100	11/24/2011 9:00	\$1,692.50	\$50.00				
11/24/2011 12:00 Long Exit	100	11/24/2011 13:00	\$1,689.58	\$50.00	-0.39%	(\$392.00)	36.62%	\$36,638.04
11/24/2011 12:00 Short Entry	100	11/24/2011 13:00	\$1,689.58	\$50.00				
11/24/2011 20:00 Short Exit	100	11/24/2011 21:00	\$1,696.56	\$50.00	-0.80%	(\$798.01)	35.82%	\$35,840.02
11/24/2011 20:00 Long Entry	100	11/24/2011 21:00	\$1,696.56	\$50.00				
11/25/2011 20:00 Long Exit	100	11/25/2011 21:00	\$1,683.00	\$50.00	-1.46%	(\$1,456.01)	34.37%	\$34,384.02
11/25/2011 20:00 Short Entry	100	11/25/2011 21:00	\$1,683.00	\$50.00				
11/26/2011 4:00 Short Exit	100	11/26/2011 5:00	\$1,692.72	\$50.00	-1.07%	(\$1,072.00)	33.30%	\$33,312.02
11/26/2011 4:00 Long Entry	100	11/26/2011 5:00	\$1,692.72	\$50.00				
11/26/2011 7:00 Long Exit	100	11/26/2011 8:00	\$1,676.57	\$50.00	-1.71%	(\$1,715.00)	31.58%	\$31,597.02
11/26/2011 7:00 Short Entry	100	11/26/2011 8:00	\$1,676.57	\$50.00				
11/28/2011 12:00 Short Exit	100	11/28/2011 13:00	\$1,693.44	\$50.00	-1.79%	(\$1,787.00)	29.80%	\$29,810.02
11/28/2011 12:00 Long Entry	100	11/28/2011 13:00	\$1,693.44	\$50.00				
12/5/2011 23:00 Long Exit	100	12/6/2011 0:00	\$1,741.80	\$50.00	4.73%	\$4,736.01	34.53%	\$34,546.03
12/5/2011 23:00 Short Entry	100	12/6/2011 0:00	\$1,741.80	\$50.00				
12/7/2011 7:00 Short Exit	100	12/7/2011 8:00	\$1,725.56	\$50.00	1.52%	\$1,524.00	36.05%	\$36,070.03
12/7/2011 7:00 Long Entry	100	12/7/2011 8:00	\$1,725.56	\$50.00				
12/9/2011 4:00 Long Exit	100	12/9/2011 5:00	\$1,710.61	\$50.00	-1.59%	(\$1,595.01)	34.46%	\$34,475.02
12/9/2011 4:00 Short Entry	100	12/9/2011 5:00	\$1,710.61	\$50.00				
12/10/2011 1:00 Short Exit	100	12/10/2011 2:00	\$1,718.96	\$50.00	-0.93%	(\$935.00)	33.52%	\$33,540.02
12/10/2011 1:00 Long Entry	100	12/10/2011 2:00	\$1,718.96	\$50.00				
12/12/2011 17:00 Long Exit	100	12/12/2011 18:00	\$1,691.92	\$50.00	-2.80%	(\$2,803.99)	30.72%	\$30,736.03
12/12/2011 17:00 Short Entry	100	12/12/2011 18:00	\$1,691.92	\$50.00				
12/14/2011 1:00 Short Exit	100	12/14/2011 2:00	\$1,667.08	\$50.00	2.38%	\$2,384.01	33.10%	\$33,120.04
12/14/2011 1:00 Long Entry	100	12/14/2011 2:00	\$1,667.08	\$50.00				
12/14/2011 Long Exit	100	12/14/2011 10:00	\$1,629.66	\$50.00	-3.84%	(\$3,841.99)	29.26%	\$29,278.05
12/14/2011 Short Entry	100	12/14/2011 10:00	\$1,629.66	\$50.00				
12/16/2011 3:00 Short Exit	100	12/16/2011 4:00	\$1,582.07	\$50.00	4.66%	\$4,659.01	33.92%	\$33,937.05
12/16/2011 3:00 Long Entry	100	12/16/2011 4:00	\$1,582.07	\$50.00				
12/16/2011 10:00 Long Exit	100	12/16/2011 12:00	\$1,569.96	\$50.00	-1.31%	(\$1,311.00)	32.61%	\$32,626.06
12/16/2011 10:00 Short Entry	100	12/16/2011 12:00	\$1,569.96	\$50.00				
12/16/2011 Short Exit	100	12/16/2011 14:00	\$1,578.78	\$50.00	-0.98%	(\$982.01)	31.63%	\$31,644.05
12/16/2011 Long Entry	100	12/16/2011 14:00	\$1,578.78	\$50.00				
12/20/2011 9:00 Long Exit	100	12/20/2011 10:00	\$1,592.29	\$50.00	1.25%	\$1,251.00	32.88%	\$32,895.05
12/20/2011 9:00 Short Entry	100	12/20/2011 10:00	\$1,592.29	\$50.00				
12/20/2011 12:00 Short Exit	100	12/20/2011 13:00	\$1,593.28	\$50.00	-0.20%	(\$199.00)	32.68%	\$32,696.05
12/20/2011 12:00 Long Entry	100	12/20/2011 13:00	\$1,593.28	\$50.00				
12/22/2011 12:00 Long Exit	100	12/22/2011 13:00	\$1,612.54	\$50.00	1.83%	\$1,826.00	34.50%	\$34,522.05
12/22/2011 12:00 Short Entry	100	12/22/2011 13:00	\$1,612.54	\$50.00				
12/22/2011 23:00 Short Exit	100	12/23/2011 0:00	\$1,609.65	\$50.00	0.19%	\$189.00	34.69%	\$34,711.05
12/22/2011 23:00 Long Entry	100	12/23/2011 0:00	\$1,609.65	\$50.00				
12/23/2011 8:00 Long Exit	100	12/23/2011 9:00	\$1,604.32	\$50.00	-0.63%	(\$633.01)	34.06%	\$34,078.04
12/23/2011 8:00 Short Entry	100	12/23/2011 9:00	\$1,604.32	\$50.00				
12/24/2011 1:00 Short Exit	100	12/24/2011 2:00	\$1,607.96	\$50.00	-0.46%	(\$464.00)	33.60%	\$33,614.04
12/24/2011 1:00 Long Entry	100	12/24/2011 2:00	\$1,607.96	\$50.00				
12/27/2011 13:00 Long Exit	100	12/27/2011 14:00	\$1,595.82	\$50.00	-1.31%	(\$1,314.00)	32.28%	\$32,300.04
12/27/2011 13:00 Short Entry	100	12/27/2011 14:00	\$1,595.82	\$50.00				

12/27/2011 20:00 Short Exit	100	12/27/2011 21:00	\$1,596.27	\$50.00	-0.14%	(\$145.01)	32.14%	\$32,155.03
12/27/2011 20:00 Long Entry	100	12/27/2011 21:00	\$1,596.27	\$50.00				
12/28/2011 0:00 Long Exit	100	12/28/2011 1:00	\$1,595.82	\$50.00	-0.14%	(\$145.01)	31.99%	\$32,010.03
12/28/2011 0:00 Short Entry	100	12/28/2011 1:00	\$1,595.82	\$50.00				
12/28/2011 12:00 Short Exit	100	12/28/2011 13:00	\$1,589.56	\$50.00	0.53%	\$525.99	32.52%	\$32,536.01
12/28/2011 12:00 Long Entry	100	12/28/2011 13:00	\$1,589.56	\$50.00				
12/28/2011 20:00 Long Exit	100	12/28/2011 21:00	\$1,587.91	\$50.00	-0.26%	(\$265.00)	32.25%	\$32,271.01
12/28/2011 20:00 Short Entry	100	12/28/2011 21:00	\$1,587.91	\$50.00				
12/29/2011 0:00 Short Exit	100	12/29/2011 1:00	\$1,592.01	\$50.00	-0.51%	(\$510.00)	31.75%	\$31,761.01
12/29/2011 0:00 Long Entry	100	12/29/2011 1:00	\$1,592.01	\$50.00				
12/29/2011 4:00 Long Exit	100	12/29/2011 5:00	\$1,572.28	\$50.00	-2.07%	(\$2,073.00)	29.67%	\$29,688.02
12/29/2011 4:00 Short Entry	100	12/29/2011 5:00	\$1,572.28	\$50.00				
12/30/2011 13:00 Short Exit	100	12/30/2011 14:00	\$1,554.69	\$50.00	1.66%	\$1,659.01	31.33%	\$31,347.02
12/30/2011 13:00 Long Entry	100	12/30/2011 14:00	\$1,554.69	\$50.00				
1/9/2012 Long Exit	100	1/9/2012 14:00	\$1,610.24	\$50.00	5.45%	\$5,455.01	36.78%	\$36,802.03
1/9/2012 Short Entry	100	1/9/2012 14:00	\$1,610.24	\$50.00				
1/9/2012 20:00 Short Exit	100	1/9/2012 21:00	\$1,617.58	\$50.00	-0.83%	(\$834.00)	35.95%	\$35,968.03
1/9/2012 20:00 Long Entry	100	1/9/2012 21:00	\$1,617.58	\$50.00				
1/13/2012 Long Exit	100	1/13/2012 23:00	\$1,643.53	\$50.00	2.49%	\$2,495.01	38.44%	\$38,463.04
1/13/2012 Short Entry	100	1/13/2012 23:00	\$1,643.53	\$50.00				
1/16/2012 11:00 Short Exit	100	1/16/2012 12:00	\$1,635.19	\$50.00	0.73%	\$734.01	39.18%	\$39,197.05
1/16/2012 11:00 Long Entry	100	1/16/2012 12:00	\$1,635.19	\$50.00				
1/18/2012 22:00 Long Exit	100	1/18/2012 23:00	\$1,652.35	\$50.00	1.62%	\$1,616.00	40.79%	\$40,813.05
1/18/2012 22:00 Short Entry	100	1/18/2012 23:00	\$1,652.35	\$50.00				
1/19/2012 0:00 Short Exit	100	1/19/2012 1:00	\$1,655.67	\$50.00	-0.43%	(\$432.01)	40.36%	\$40,381.04
1/19/2012 0:00 Long Entry	100	1/19/2012 1:00	\$1,655.67	\$50.00				
1/19/2012 3:00 Long Exit	100	1/19/2012 4:00	\$1,647.26	\$50.00	-0.94%	(\$941.00)	39.42%	\$39,440.04
1/19/2012 3:00 Short Entry	100	1/19/2012 4:00	\$1,647.26	\$50.00				
1/19/2012 Short Exit	100	1/19/2012 6:00	\$1,655.73	\$50.00	-0.95%	(\$947.00)	38.47%	\$38,493.04
1/19/2012 Long Entry	100	1/19/2012 6:00	\$1,655.73	\$50.00				
1/20/2012 8:00 Long Exit	100	1/20/2012 9:00	\$1,649.97	\$50.00	-0.68%	(\$676.00)	37.80%	\$37,817.04
1/20/2012 8:00 Short Entry	100	1/20/2012 9:00	\$1,649.97	\$50.00				
1/20/2012 10:00 Short Exit	100	1/20/2012 12:00	\$1,657.07	\$50.00	-0.81%	(\$810.00)	36.99%	\$37,007.05
1/20/2012 10:00 Long Entry	100	1/20/2012 12:00	\$1,657.07	\$50.00				
1/20/2012 21:00 Long Exit	100	1/20/2012 22:00	\$1,648.71	\$50.00	-0.94%	(\$936.00)	36.05%	\$36,071.05
1/20/2012 21:00 Short Entry	100	1/20/2012 22:00	\$1,648.71	\$50.00				
1/21/2012 2:00 Short Exit	100	1/21/2012 3:00	\$1,652.26	\$50.00	-0.45%	(\$455.00)	35.60%	\$35,616.04
1/21/2012 2:00 Long Entry	100	1/21/2012 3:00	\$1,652.26	\$50.00				
1/25/2012 3:00 Long Exit	100	1/25/2012 4:00	\$1,663.48	\$50.00	1.02%	\$1,022.00	36.62%	\$36,638.04
1/25/2012 3:00 Short Entry	100	1/25/2012 4:00	\$1,663.48	\$50.00				
1/25/2012 14:00 Short Exit	100	1/25/2012 15:00	\$1,666.05	\$50.00	-0.36%	(\$357.01)	36.26%	\$36,281.03
1/25/2012 14:00 Long Entry	100	1/25/2012 15:00	\$1,666.05	\$50.00				
1/25/2012 17:00 Long Exit	100	1/25/2012 18:00	\$1,666.05	\$50.00	-0.10%	(\$100.00)	36.16%	\$36,181.03
1/25/2012 17:00 Short Entry	100	1/25/2012 18:00	\$1,666.05	\$50.00				
1/25/2012 Short Exit	100	1/25/2012 21:00	\$1,668.51	\$50.00	-0.35%	(\$346.00)	35.82%	\$35,835.04
1/25/2012 Long Entry	100	1/25/2012 21:00	\$1,668.51	\$50.00				
1/26/2012 2:00 Long Exit	100	1/26/2012 3:00	\$1,654.80	\$50.00	-1.47%	(\$1,471.00)	34.35%	\$34,364.04
1/26/2012 2:00 Short Entry	100	1/26/2012 3:00	\$1,654.80	\$50.00				
1/26/2012 5:00 Short Exit	100	1/26/2012 6:00	\$1,659.59	\$50.00	-0.58%	(\$578.99)	33.77%	\$33,785.05
1/26/2012 5:00 Long Entry	100	1/26/2012 6:00	\$1,659.59	\$50.00				
2/3/2012 Long Value	100	2/3/2012 3:00	\$1,750.12	\$50.00	8.95%	\$8,953.00	42.72%	\$42,738.05